

## CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF January 31, 2018 (UNAUDITED)

Par	Issuer	Issue	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating	Category
<b>Bank Commercial Paper</b>								
250,000,000	US BANK	U.S. BANK CP (2)	1.40%	2/1/2018	250,000,000	250,000,000	A-1+	Bank Commercial Paper
25,000,000	US BANK	U.S. BANK CP	1.88%	7/23/2018	25,000,000	25,000,000	A-1+	Bank Commercial Paper
275,000,000					275,000,000	275,000,000		
<b>Bank Deposit Instruments</b>								
594	BANK OF NEW YORK	BNY DEPOSIT	0.01%	2/1/2018	594	594	A-1+	Bank Deposit Instruments
50,000,000	BANK TOKYO-MIT UFJ NY	BANK OF TOKYO CD	1.43%	2/1/2018	50,000,000	50,000,000	A-1	Bank Deposit Instruments
50,000,000	BANK TOKYO-MIT UFJ NY	BANK OF TOKYO CD	1.43%	2/1/2018	50,000,000	50,000,000	A-1	Bank Deposit Instruments
50,000,000	BANK TOKYO-MIT UFJ NY	BANK OF TOKYO CD	1.43%	2/1/2018	50,000,000	50,000,000	A-1	Bank Deposit Instruments
50,000,000	BANK TOKYO-MIT UFJ NY	BANK OF TOKYO CD	1.43%	2/1/2018	50,000,000	50,000,000	A-1	Bank Deposit Instruments
50,000,000	BANK TOKYO-MIT UFJ NY	BANK OF TOKYO CD	1.43%	2/1/2018	50,000,000	50,000,000	A-1	Bank Deposit Instruments
125,000,000	BB&T CO.	BB&T CD (2)	1.67%	2/1/2018	125,000,000	125,000,000	A-1	Bank Deposit Instruments
100,000,000	BB&T CO.	BB&T CD (2)	1.67%	2/1/2018	100,000,000	100,000,000	A-1	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 1.61 04/12/18	1.61%	4/12/2018	25,000,000	24,999,250	A-1+	Bank Deposit Instruments
50,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 1.56 05/14/18	1.56%	5/14/2018	50,000,000	49,977,000	A-1+	Bank Deposit Instruments
25,000,000	DEXIA CREDIT LOCAL SA NY	DEXCRD 1.71 06/19/18	1.71%	6/19/2018	25,000,000	24,993,000	A-1+	Bank Deposit Instruments
150,000,000	DZ BANK	DZ BANK CD	1.41%	2/5/2018	150,000,000	150,000,000	A-1+	Bank Deposit Instruments
50,000,000	DZ BANK NY	DZBK 1.43 02/16/18	1.43%	2/16/2018	50,000,000	49,998,500	A-1+	Bank Deposit Instruments
50,000,000	DZ BANK NY	DZBK 1.53 04/16/18	1.53%	4/16/2018	50,000,000	49,982,000	A-1+	Bank Deposit Instruments
195,000,000	NORDEA BANK	NORDEA BANK CD	1.33%	2/1/2018	195,000,000	195,000,000	A-1+	Bank Deposit Instruments
25,000,000	NORDEA BANK	NORDEA BANK CD	1.36%	2/16/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
30,000,000	NORDEA BANK	NORDEA BANK CD	1.37%	3/23/2018	30,000,000	30,000,000	A-1+	Bank Deposit Instruments
25,000,000	NORDEA BANK	NORDEA BANK CD	1.87%	7/18/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	NORDEA BANK	NORDEA BANK CD	1.84%	7/20/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 0 07/11/18	1.72%	2/12/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
50,000,000	ROYAL BANK OF CANADA NY	RY 0 03/16/18	1.69%	2/16/2018	49,999,250	50,011,750	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 0 07/03/18	1.73%	3/5/2018	25,000,000	25,004,375	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 0 04/03/18	1.67%	3/5/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
13,740,000	ROYAL BANK OF CANADA NY	RY 1.7 03/09/18	1.63%	3/9/2018	13,740,927	13,741,924	A-1+	Bank Deposit Instruments
50,000,000	ROYAL BANK OF CANADA NY	RY 0 03/27/18	1.71%	3/27/2018	50,000,000	50,041,750	A-1+	Bank Deposit Instruments
25,000,000	ROYAL BANK OF CANADA NY	RY 1.72 05/03/18	1.72%	5/3/2018	25,000,000	24,995,250	A-1+	Bank Deposit Instruments
250,000,000	SCOTIA BANK	SCOTIA BANK CD (2)	1.54%	2/1/2018	250,000,000	250,000,000	A-1	Bank Deposit Instruments
100,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	1.45%	2/1/2018	100,000,000	100,000,000	A-1	Bank Deposit Instruments
25,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	1.45%	2/1/2018	25,000,000	25,000,000	A-1	Bank Deposit Instruments
50,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	1.45%	2/1/2018	50,000,000	50,000,000	A-1	Bank Deposit Instruments
25,000,000	SUMITOMO MITSUI BANK	SUMITOMO MITSUI BANK CD (2)	1.45%	2/1/2018	25,000,000	25,000,000	A-1	Bank Deposit Instruments
50,000,000	SVENSKA HANDELSBANKEN	SVENSKA CD	1.32%	2/1/2018	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN	SVENSKA CD	1.40%	3/28/2018	25,000,000	24,993,500	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN	SVENSKA CD	1.82%	6/26/2018	25,000,000	25,004,000	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN	SVENSKA CD	1.89%	7/25/2018	25,000,000	25,006,000	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SVSNY 1.36 02/16/18	1.36%	2/16/2018	25,000,000	24,998,500	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SHBASS 0 06/21/18	1.71%	2/21/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SHBASS 0 04/27/18	1.67%	2/27/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
50,000,000	SVENSKA HANDELSBANKEN NY	SHBASS 0 04/03/18	1.66%	3/5/2018	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SVSNY 1.41 03/16/18	1.41%	3/16/2018	25,000,000	24,996,000	A-1+	Bank Deposit Instruments
25,000,000	SVENSKA HANDELSBANKEN NY	SVSNY 1.4 03/26/18	1.40%	3/26/2018	25,000,000	24,993,750	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK NY	TDNY 1.37 02/28/18	1.37%	2/28/2018	25,000,000	24,996,750	A-1+	Bank Deposit Instruments
50,000,000	TORONTO DOMINION BANK NY	TD 0 05/29/18	1.71%	2/28/2018	50,000,000	50,000,000	A-1+	Bank Deposit Instruments
50,000,000	TORONTO DOMINION BANK NY	TDNY 1.4 03/21/18	1.40%	3/21/2018	50,000,000	49,986,500	A-1+	Bank Deposit Instruments
50,000,000	TORONTO DOMINION BANK NY	TDNY 1.4 03/21/18	1.40%	3/21/2018	50,000,000	49,986,500	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK NY	TDNY 1 % 03/22/18	1.75%	3/22/2018	25,000,000	25,005,250	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK NY	TDNY 1.69 04/02/18	1.69%	4/2/2018	25,000,000	25,002,250	A-1+	Bank Deposit Instruments
25,000,000	TORONTO DOMINION BANK NY	TDNY 1.67 06/01/18	1.67%	6/1/2018	25,000,000	24,988,577	A-1+	Bank Deposit Instruments
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 07/03/18	1.67%	3/5/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 07/03/18	1.69%	4/3/2018	25,000,000	25,000,000	A-1+	Bank Deposit Instruments
2,388,740,594					2,388,740,771	2,388,702,970		
<b>Bank Deposit Instruments with Government Backing</b>								
75,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	1.40%	2/1/2018	75,000,000	75,000,000	A-2	Bank Deposit Instruments
50,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	1.40%	2/1/2018	50,000,000	50,000,000	A-2	Bank Deposit Instruments
100,000,000	CITIZENS BANK	CITIZENS BANK CD (2,3)	1.40%	2/1/2018	100,000,000	100,000,000	A-2	Bank Deposit Instruments
200,000,000	FIRST REPUBLIC BANK	FIRST REPUBLIC CD (2,3)	1.45%	2/1/2018	200,000,000	200,000,000	A-2	Bank Deposit Instruments
50,000,000	UNITED BANK	UNITED BANK CD (2,3)	1.52%	2/1/2018	50,000,000	50,000,000	N/A	Bank Deposit Instruments
475,000,000					475,000,000	475,000,000		
<b>Non-Financial Commercial Paper and Corporate Notes</b>								
25,000,000	APPLE INC	APPINC 0 02/27/18	1.33%	2/27/2018	24,976,528	24,972,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 03/19/18	1.33%	3/19/2018	24,958,472	24,950,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 03/19/18	1.33%	3/19/2018	24,958,472	24,950,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 03/22/18	1.60%	3/22/2018	24,946,917	24,946,750	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 03/23/18	1.58%	3/23/2018	24,946,528	24,945,750	A-1+	Commercial Paper
14,300,000	APPLE INC	APPINC 0 04/02/18	1.64%	4/2/2018	14,261,867	14,262,391	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 06/11/18	1.71%	6/11/2018	24,849,236	24,843,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 06/11/18	1.73%	6/11/2018	24,847,431	24,843,250	A-1+	Commercial Paper
25,000,000	APPLE INC	APPINC 0 06/12/18	1.72%	6/12/2018	24,847,167	24,842,000	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 02/06/18	1.34%	2/6/2018	24,995,451	24,994,250	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 02/06/18	1.35%	2/6/2018	24,995,417	24,994,250	A-1+	Commercial Paper
15,000,000	COCA-COLA CO	KOPP 0 02/14/18	1.35%	2/14/2018	14,992,850	14,991,600	A-1+	Commercial Paper
14,475,000	COCA-COLA CO	KOPP 0 02/20/18	1.32%	2/20/2018	14,465,145	14,463,131	A-1+	Commercial Paper
10,000,000	COCA-COLA CO	KOPP 0 02/20/18	1.33%	2/20/2018	9,993,139	9,991,800	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 03/08/18	1.35%	3/8/2018	24,967,917	24,961,750	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 03/09/18	1.34%	3/9/2018	24,967,250	24,960,750	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 03/12/18	1.34%	3/12/2018	24,964,521	24,957,250	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 04/05/18	1.61%	4/5/2018	24,931,313	24,929,750	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 04/06/18	1.62%	4/6/2018	24,929,778	24,928,500	A-1+	Commercial Paper

# CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF January 31, 2018 (UNAUDITED)

Par	Issuer	Issue	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating	Category
10,000,000	COCA-COLA CO	KOPP 0 04/13/18	1.62%	4/13/2018	9,968,839	9,968,000	A-1+	Commercial Paper
25,000,000	COCA-COLA CO	KOPP 0 04/24/18	1.48%	4/24/2018	24,918,000	24,906,500	A-1+	Commercial Paper
50,000,000	COLGATE-PALMOLIVE CO	CL 0 02/13/18	1.54%	2/13/2018	49,974,833	49,974,500	A-1+	Commercial Paper
25,000,000	EXXON MOBIL CORP	XON 0 02/05/18	1.44%	2/5/2018	24,996,083	24,995,250	A-1+	Commercial Paper
25,000,000	EXXON MOBIL CORP	XON 0 02/12/18	1.48%	2/12/2018	24,988,924	24,988,000	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 03/05/18	1.47%	3/5/2018	49,936,000	49,932,500	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 03/13/18	1.37%	3/18/2018	49,916,522	49,916,000	A-1+	Commercial Paper
50,000,000	EXXON MOBIL CORP	XON 0 03/22/18	1.50%	3/22/2018	49,899,958	49,897,000	A-1+	Commercial Paper
4,129,000	EXXON MOBIL CORPORATION	XOM 0 03/01/18	1.53%	3/1/2018	4,129,089	4,128,783	A-1+	Commercial Paper
50,000,000	MICROSOFT CORP	MSFT 0 02/05/18	1.52%	2/5/2018	49,991,722	49,990,500	A-1+	Commercial Paper
25,000,000	MICROSOFT CORP	MSFT 0 02/06/18	1.51%	2/6/2018	24,994,861	24,994,250	A-1+	Commercial Paper
25,000,000	MICROSOFT CORP	MSFT 0 02/21/18	1.47%	2/21/2018	24,980,000	24,978,750	A-1+	Commercial Paper
25,000,000	MICROSOFT CORP	MSFT 0 03/12/18	1.33%	3/12/2018	24,964,792	24,957,750	A-1+	Commercial Paper
21,300,000	MICROSOFT CORP	MSFT 0 03/13/18	1.40%	3/13/2018	21,267,577	21,263,151	A-1+	Commercial Paper
25,000,000	MICROSOFT CORP	MSFT 0 03/20/18	1.40%	3/20/2018	24,955,285	24,949,000	A-1+	Commercial Paper
25,000,000	MICROSOFT CORP	MSFT 0 03/21/18	1.41%	3/21/2018	24,954,000	24,947,750	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/07/18	1.43%	2/7/2018	24,994,167	24,993,000	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/12/18	1.48%	2/12/2018	24,988,924	24,988,000	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/13/18	1.48%	2/13/2018	24,987,917	24,987,000	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/15/18	1.48%	2/15/2018	24,985,903	24,984,750	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/20/18	1.56%	2/20/2018	24,979,944	24,979,500	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/21/18	1.55%	2/21/2018	24,978,958	24,978,250	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/22/18	1.45%	2/22/2018	24,979,292	24,977,250	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 02/23/18	1.48%	2/23/2018	24,977,847	24,976,250	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 03/12/18	1.57%	3/12/2018	24,958,563	24,957,250	A-1+	Commercial Paper
25,000,000	NATL SEC CLEARING CORP	NSCCPP 0 03/20/18	1.36%	3/20/2018	24,956,590	24,948,000	A-1+	Commercial Paper
50,000,000	PROCTER & GAMBLE CO	PGPP 0 03/12/18	1.56%	3/12/2018	49,917,667	49,915,500	A-1+	Commercial Paper
25,000,000	PROCTER & GAMBLE CO	PGPP 0 03/16/18	1.57%	3/16/2018	24,954,313	24,953,500	A-1+	Commercial Paper
25,000,000	PROCTER & GAMBLE CO	PGPP 0 04/16/18	1.64%	4/16/2018	24,917,778	24,917,500	A-1+	Commercial Paper
50,000,000	PROCTER & GAMBLE CO	PGPP 0 04/17/18	1.62%	4/17/2018	49,835,417	49,832,500	A-1+	Commercial Paper
25,000,000	PROCTER & GAMBLE CO	PGPP 0 04/23/18	1.62%	4/23/2018	24,911,125	24,908,750	A-1+	Commercial Paper
25,000,000	PROCTER & GAMBLE CO	PGPP 0 04/24/18	1.64%	4/24/2018	24,908,889	24,907,500	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 03/09/18	1.39%	3/9/2018	24,966,000	24,961,250	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 03/21/18	1.46%	3/21/2018	24,952,667	24,947,250	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 03/22/18	1.67%	3/22/2018	24,944,535	24,946,250	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 04/18/18	1.49%	4/18/2018	24,923,472	24,911,250	A-1+	Commercial Paper
15,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 05/21/18	1.61%	5/21/2018	14,928,696	14,919,900	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 05/29/18	1.64%	5/29/2018	24,870,000	24,856,000	A-1+	Commercial Paper
10,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 07/11/18	1.85%	7/11/2018	9,920,000	9,918,700	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 07/19/18	1.87%	7/19/2018	24,787,667	24,785,000	A-1+	Commercial Paper
25,000,000	TOYOTA MOTOR CREDIT CORP	TOYCC 0 07/24/18	1.89%	7/24/2018	24,778,944	24,777,750	A-1+	Commercial Paper
50,000,000	WAL-MART STORES INC	WMTTPP 0 02/26/18	1.54%	2/26/2018	49,947,569	49,945,500	A-1+	Commercial Paper
50,000,000	WAL-MART STORES INC	WMTTPP 0 02/26/18	1.52%	2/26/2018	49,948,264	49,945,500	A-1+	Commercial Paper
19,000,000	WAL-MART STORES INC	WMTTPP 0 02/26/18	1.52%	2/26/2018	18,980,340	18,979,290	A-1+	Commercial Paper
50,000,000	WAL-MART STORES INC	WMTTPP 0 02/27/18	1.50%	2/27/2018	49,946,917	49,943,150	A-1+	Commercial Paper
25,000,000	WAL-MART STORES INC	WMTTPP 0 02/27/18	1.51%	2/27/2018	24,973,278	24,971,575	A-1+	Commercial Paper
50,000,000	WAL-MART STORES INC	WMTTPP 0 02/28/18	1.51%	2/28/2018	49,944,500	49,941,006	A-1+	Commercial Paper
1,808,204,000					1,804,678,021	1,804,470,726		

## Government Agency Securities

15,000,000	FANNIE MAE	FNMA 0 7/8 02/08/18	1.24%	2/8/2018	14,998,950	14,998,215	AA+	Government Agency
1,000,000	FANNIE MAE	FNMA 1 02/28/18	1.18%	2/28/2018	1,000,000	999,634	AA+	Government Agency
15,535,000	FANNIE MAE	FNMA 0 7/8 03/28/18	1.21%	3/28/2018	15,527,144	15,519,310	AA+	Government Agency
1,900,000	FANNIE MAE	FNMA 1.05 04/17/18	1.25%	4/17/2018	1,899,236	1,898,121	AA+	Government Agency
10,000,000	FANNIE MAE	FNMA 0 7/8 05/21/18	1.22%	5/21/2018	9,989,741	9,980,180	AA+	Government Agency
2,966,000	FANNIE MAE	FNMA 0 7/8 05/21/18	1.28%	5/21/2018	2,962,418	2,960,121	AA+	Government Agency
5,000,000	FANNIE MAE	FNMA 0 7/8 05/21/18	1.27%	5/21/2018	4,994,171	4,990,090	AA+	Government Agency
1,800,000	FANNIE MAE	FNMA 0 7/8 05/21/18	1.25%	5/21/2018	1,798,002	1,796,432	AA+	Government Agency
1,990,000	FANNIE MAE	FNMA 1.05 05/25/18	1.20%	5/25/2018	1,990,000	1,986,951	AA+	Government Agency
2,500,000	FANNIE MAE	FNMA 1.3 06/27/18	1.29%	6/27/2018	2,500,122	2,496,823	AA+	Government Agency
12,000,000	FANNIE MAE	FNMA 0.85 07/13/18	1.26%	7/13/2018	11,978,295	11,959,452	AA+	Government Agency
3,000,000	FANNIE MAE	FNMA 0.85 07/13/18	1.25%	7/13/2018	2,994,763	2,989,863	AA+	Government Agency
12,000,000	FANNIE MAE	FNMA 0 7/8 07/27/18	1.27%	7/27/2018	12,000,000	11,956,524	AA+	Government Agency
1,972,000	FANNIE MAE	FNMA 1 1/8 10/19/18	1.76%	10/19/2018	1,963,189	1,962,306	AA+	Government Agency
1,360,000	FED FARM CRD DISCOUNT NT	FFCBON 04/09/18	1.25%	4/9/2018	1,356,912	1,356,406	AA+	Government Agency
25,000,000	FED HOME LN DISCOUNT NT	FHLBDN 02/01/18	1.20%	2/1/2018	25,000,000	25,000,000	AA+	Government Agency
50,000,000	FED HOME LN DISCOUNT NT	FHLBDN 02/01/18	1.20%	2/1/2018	50,000,000	50,000,000	AA+	Government Agency
10,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/01/18	1.68%	2/1/2018	10,000,000	10,000,000	AA+	Government Agency
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/01/18	1.68%	2/1/2018	5,000,000	5,000,000	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/06/18	1.36%	2/6/2018	14,999,909	15,000,278	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 11/04/19	1.43%	2/8/2018	24,994,503	24,988,000	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 01/09/20	1.45%	2/8/2018	24,997,579	24,990,447	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 12/26/19	1.44%	2/8/2018	24,997,627	24,985,844	AA+	Government Agency
20,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/09/18	1.53%	2/8/2018	19,996,130	20,003,463	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/06/19	1.53%	2/8/2018	24,999,046	25,032,324	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/06/19	1.53%	2/8/2018	25,000,000	25,032,324	AA+	Government Agency
3,200,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/01/18	1.54%	2/8/2018	3,198,624	3,201,352	AA+	Government Agency
10,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/13/18	1.62%	2/8/2018	9,999,638	10,007,490	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/05/19	1.44%	2/8/2018	25,000,000	25,004,874	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 06/05/19	1.44%	2/8/2018	25,000,837	25,004,874	AA+	Government Agency
30,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 07/17/19	1.42%	2/8/2018	29,995,636	29,994,776	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 08/16/19	1.42%	2/8/2018	25,000,000	24,993,536	AA+	Government Agency
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/12/18	1.67%	2/8/2018	5,002,912	5,007,579	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/05/19	1.43%	2/8/2018	24,998,010	24,994,006	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/05/19	1.43%	2/8/2018	24,998,010	24,994,006	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 09/13/19	1.42%	2/8/2018	24,996,919	24,991,415	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/20/18	1.69%	2/13/2018	14,998,901	15,001,682	AA+	Government Agency

# CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF January 31, 2018 (UNAUDITED)

Par	Issuer	Issue	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating	Category
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/20/18	1.68%	2/13/2018	14,998,902	15,001,682	AA+	Government Agency
3,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 10/22/18	1.63%	2/22/2018	3,000,012	3,004,263	AA+	Government Agency
10,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/22/18	1.60%	2/22/2018	9,998,246	10,002,654	AA+	Government Agency
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/23/18	1.71%	2/23/2018	4,999,992	5,001,130	AA+	Government Agency
1,500,000	FEDERAL FARM CREDIT BANK	FFCB 0 02/25/19	1.73%	2/25/2018	1,504,332	1,504,614	AA+	Government Agency
3,000,000	FEDERAL FARM CREDIT BANK	FFCB 0.91 03/01/18	1.23%	3/1/2018	2,999,258	2,999,001	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/01/19	1.46%	3/1/2018	15,000,000	15,001,513	AA+	Government Agency
25,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 01/03/19	1.61%	3/3/2018	25,000,564	25,038,173	AA+	Government Agency
2,390,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/26/18	1.63%	3/26/2018	2,389,762	2,390,614	AA+	Government Agency
10,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 03/26/18	1.62%	3/26/2018	10,000,361	10,002,568	AA+	Government Agency
15,000,000	FEDERAL FARM CREDIT BANK	FFCB 0.74 04/06/18	1.31%	4/6/2018	14,984,992	14,978,550	AA+	Government Agency
4,570,000	FEDERAL FARM CREDIT BANK	FFCB 4 1/4 04/16/18	1.24%	4/16/2018	4,597,693	4,596,908	AA+	Government Agency
1,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 3/4 04/18/18	1.23%	4/18/2018	999,009	998,478	AA+	Government Agency
1,000,000	FEDERAL FARM CREDIT BANK	FFCB 1.95 09/17/18	1.76%	9/17/2018	1,001,164	1,000,682	AA+	Government Agency
7,000,000	FEDERAL FARM CREDIT BANK	FFCB 0 7/8 09/20/18	1.67%	9/20/2018	6,965,032	6,959,673	AA+	Government Agency
4,150,000	FEDERAL FARM CREDIT BANK	FFCB 1.1 10/15/18	1.70%	10/15/2018	4,132,682	4,127,490	AA+	Government Agency
3,000,000	FEDERAL FARM CREDIT BANK	FFCB 2 10/24/18	1.76%	10/24/2018	3,005,066	3,004,107	AA+	Government Agency
5,000,000	FEDERAL FARM CREDIT BANK	FFCB 0.97 11/01/18	1.60%	11/1/2018	4,976,838	4,968,150	AA+	Government Agency
8,795,000	FEDERAL FARM CREDIT BANK	FFCB 0.97 11/01/18	1.62%	11/1/2018	8,732,948	8,738,976	AA+	Government Agency
6200000	FEDERAL HOME LOAN BANK	FHLB 0 05/10/19	1.23%	2/10/2018	6,196,745	6,198,937	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 01/14/19	1.47%	2/14/2018	25,001,169	25,003,988	AA+	Government Agency
15000000	FEDERAL HOME LOAN BANK	FHLB 0 07/19/19	1.49%	2/19/2018	15,000,116	15,002,550	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 01/22/20	1.50%	2/22/2018	25,000,000	24,985,744	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 0 02/22/18	1.45%	2/22/2018	15,000,042	15,000,930	AA+	Government Agency
25000000	FEDERAL HOME LOAN BANK	FHLB 0 05/24/19	1.29%	2/24/2018	25,000,000	25,000,163	AA+	Government Agency
22000000	FEDERAL HOME LOAN BANK	FHLB 0 05/24/19	1.29%	2/24/2018	21,992,798	22,002,350	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 02/25/19	1.49%	2/25/2018	25,000,248	25,008,430	AA+	Government Agency
25000000	FEDERAL HOME LOAN BANK	FHLB 0 08/01/19	1.50%	3/1/2018	25,000,000	24,996,010	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 03/06/19	1.27%	3/6/2018	24,983,696	24,990,966	AA+	Government Agency
4,000,000	FEDERAL HOME LOAN BANK	FHLB 0 03/06/19	1.27%	3/6/2018	3,997,285	3,998,554	AA+	Government Agency
25000000	FEDERAL HOME LOAN BANK	FHLB 0 08/07/19	1.49%	3/7/2018	25,000,926	24,999,389	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 0 03/08/18	1.52%	3/8/2018	10,000,029	10,001,651	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 0 03/08/18	1.52%	3/8/2018	10,000,060	10,001,651	AA+	Government Agency
4100000	FEDERAL HOME LOAN BANK	FHLB 0 06/12/19	1.39%	3/12/2018	4,099,167	4,101,733	AA+	Government Agency
2,995,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 03/19/18	1.26%	3/19/2018	2,993,546	2,993,089	AA+	Government Agency
3,000,000	FEDERAL HOME LOAN BANK	FHLB 1 1/8 04/17/18	1.24%	4/17/2018	2,999,286	2,997,741	AA+	Government Agency
1,000,000	FEDERAL HOME LOAN BANK	FHLB 1.48 04/17/18	1.26%	4/17/2018	1,000,446	999,979	AA+	Government Agency
3,025,000	FEDERAL HOME LOAN BANK	FHLB 4.11 04/18/18	1.27%	4/18/2018	3,042,783	3,041,852	AA+	Government Agency
39,000,000	FEDERAL HOME LOAN BANK	FHLB 0 01/18/19	1.53%	4/18/2018	39,009,297	38,998,366	AA+	Government Agency
3,000,000	FEDERAL HOME LOAN BANK	FHLB 1 1/8 04/25/18	1.24%	4/25/2018	2,999,214	2,997,150	AA+	Government Agency
1,500,000	FEDERAL HOME LOAN BANK	FHLB 1 05/04/18	1.23%	5/4/2018	1,499,126	1,497,926	AA+	Government Agency
9,550,000	FEDERAL HOME LOAN BANK	FHLB 1 1/8 05/16/18	1.22%	5/16/2018	9,547,394	9,538,225	AA+	Government Agency
1,145,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 06/29/18	1.27%	6/29/2018	1,143,168	1,141,671	AA+	Government Agency
2,500,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.33%	9/14/2018	2,510,147	2,502,753	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.76%	9/14/2018	2,002,906	2,002,202	AA+	Government Agency
14,660,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.76%	9/14/2018	14,681,309	14,676,141	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 2 09/14/18	1.76%	9/14/2018	2,002,907	2,002,202	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 1.1 09/21/18	1.31%	9/21/2018	1,997,318	1,990,960	AA+	Government Agency
5,000,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.50%	10/1/2018	4,979,496	4,968,385	AA+	Government Agency
6,915,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.53%	10/1/2018	6,885,497	6,871,276	AA+	Government Agency
2,540,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.65%	10/1/2018	2,527,128	2,523,940	AA+	Government Agency
25,000,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.74%	10/1/2018	24,858,286	24,841,925	AA+	Government Agency
8,495,000	FEDERAL HOME LOAN BANK	FHLB 0 7/8 10/01/18	1.77%	10/1/2018	8,445,393	8,441,286	AA+	Government Agency
4,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 10/16/18	1.75%	10/16/2018	3,989,502	3,986,532	AA+	Government Agency
5,555,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 10/16/18	1.78%	10/16/2018	5,539,215	5,536,296	AA+	Government Agency
2,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/8 10/30/18	1.49%	10/30/2018	1,998,298	1,993,524	AA+	Government Agency
5,000,000	FEDERAL HOME LOAN BANK	FHLB 1 1/2 11/06/18	1.51%	11/6/2018	4,999,619	4,987,805	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1.7 11/30/18	1.80%	11/30/2018	9,991,816	9,983,500	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1 5/8 12/04/18	1.77%	12/4/2018	9,988,224	9,982,070	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/14/18	1.65%	12/14/2018	10,008,247	9,985,890	AA+	Government Agency
10,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/14/18	1.81%	12/14/2018	9,994,504	9,985,890	AA+	Government Agency
8,400,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/18/18	1.82%	12/18/2018	8,394,569	8,390,113	AA+	Government Agency
11,900,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 12/26/18	1.82%	12/26/2018	11,892,950	11,880,758	AA+	Government Agency
11,475,000	FEDERAL HOME LOAN BANK	FHLB 1 1/4 01/16/19	1.87%	1/16/2019	11,407,709	11,398,863	AA+	Government Agency
13,000,000	FEDERAL HOME LOAN BANK	FHLB 1 5/8 01/18/19	1.92%	1/18/2019	12,964,188	12,953,551	AA+	Government Agency
15,000,000	FEDERAL HOME LOAN BANK	FHLB 1 3/4 01/18/19	1.88%	1/18/2019	14,981,196	14,971,890	AA+	Government Agency
1,625,000	FREDDIE MAC	FHLMC 0 7/8 03/07/18	1.25%	3/7/2018	1,624,436	1,624,275	AA+	Government Agency
10,000,000	FREDDIE MAC	FHLMC 0 03/08/18	1.54%	3/8/2018	10,000,000	10,001,841	AA+	Government Agency
4,230,000	FREDDIE MAC	FHLMC 0 3/4 04/09/18	1.26%	4/9/2018	4,226,034	4,224,404	AA+	Government Agency
1,075,000	FREDDIE MAC	FHLMC 0 3/4 04/09/18	1.24%	4/9/2018	1,074,049	1,073,578	AA+	Government Agency
3,200,000	FREDDIE MAC	FHLMC 0 3/4 04/09/18	1.27%	4/9/2018	3,196,994	3,195,766	AA+	Government Agency
5,767,000	FREDDIE MAC	FHLMC 1.05 04/11/18	1.26%	4/11/2018	5,764,676	5,762,669	AA+	Government Agency
10,000,000	FREDDIE MAC	FHLMC 1 05/11/18	1.46%	5/11/2018	9,997,392	9,986,150	AA+	Government Agency
2,500,000	FREDDIE MAC	FHLMC 1 07/27/18	1.61%	7/27/2018	2,500,000	2,490,453	AA+	Government Agency
2,000,000	FREDDIE MAC	FHLMC 1 07/27/18	1.29%	7/27/2018	2,000,000	1,993,628	AA+	Government Agency
3,000,000	FREDDIE MAC	FHLMC 1.05 07/27/18	1.29%	7/27/2018	3,000,000	2,990,778	AA+	Government Agency
4,540,000	FREDDIE MAC	FHLMC 0 01/02/19	1.98%	1/2/2019	4,459,095	4,456,171	AA+	Government Agency
1,251,520,000					1,250,823,718	1,250,554,428		

# CONNECTICUT STATE TREASURER'S SHORT-TERM INVESTMENT FUND

LIST OF INVESTMENTS AS OF January 31, 2018 (UNAUDITED)

Par	Issuer	Issue	YTM	Reset / Maturity	Amortized Cost	Fair Market Value	Rating	Category
<b>Money Market Funds</b>								
							<b>1.2%</b>	
81,167,000	FEDERATED MONEY MARKET FUND	MMKT FUND - FEDERATED	1.16%	2/1/2018	81,167,000	81,167,000	AAA	Money Market Fund
81,167,000					81,167,000	81,167,000		
<b>Repurchase Agreements</b>								
							<b>6.3%</b>	
225,000,000	MERRILL LYNCH	REPO - MERRILL LYNCH	1.32%	2/1/2018	225,000,000	225,000,000	A-1	Repurchase Agreements
200,000,000	RBC SECURITIES	REPO - RBC SECURITIES	1.30%	2/1/2018	200,000,000	200,000,000	A-1+	Repurchase Agreements
587,334,000					425,000,000	425,000,000		
6,866,965,594					6,700,409,511	6,699,895,124		

Fund Net Asset Value (4)	\$1.01
Effective 7-Day Net Yield (5)	1.39%
Effective 7-Day Gross Yield	1.51%
Ratio of Amortized Cost to Market Value	1.0001
WAM(R) (6)	34
WAM(F) (7)	84

- (1) Securities rounded to the nearest dollar.  
(2) Issues have a daily put option, and thus is calculated as 1 day for WAL and WAM purposes.  
(3) Citizens Bank PA, First Republic Bank and United Bank deposits are backed by irrevocable standby letter of credit provided by the Federal Home Loan Bank of Pittsburgh Boston and San Francisco guaranteeing principal amount.  
(4) Includes designated surplus reserve.  
(5) Includes approximately 3-4 basis points of expenses and a 10 basis point contribution to the designated surplus reserve each day the size of the reserve is less than one percent of the size of the Short-Term Investment Fund.  
(6) Weighted average maturity to the next reset date.  
(7) Weighted average maturity to final maturity date